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Research Summary - November 29, 2007

Marked Documents

/JJC/
- A simple model for bond portfolio performance attribution
  Edwards, Greg. Canadian Investment Review. Toronto: Spring 1997. Vol. 10, Iss. 1; p. 14
- CMO yield attribution and option spread
  Ho, Thomas S Y. Journal of Portfolio Management. New York: Spring 1993. Vol. 19, Iss. 3; p. 57 (12 pages)
- Telescopic sums: A new method for performance analysis of bond portfolios
  Ulrich Keller, Andreas Schlatter. The Journal of Fixed Income. New York: Sep 1999. Vol. 9, Iss. 2; p. 88 (5 pages)
- Measuring yield curve risk using principal components analysis, value at risk, and key rate durations
  Bennett W Golub, Leo M Tilman. Journal of Portfolio Management. New York: Summer 1997. Vol. 23, Iss. 4; p. 72 (13 pages)

Recent Searches

/JJC/
- ((currency w/1 hedg*) AND (hedg* w/1 return)) AND PDN(<4/7/2003) — 5 results as of November 29, 2007
  Database: Multiple databases...
  Look for terms in: Citation and abstract
  Publication type: All publication types
- ((currency w/1 hedg*)) AND PDN (<4/7/2003) — 1122 results as of November 29, 2007
  Database: Multiple databases...
  Look for terms in: Citation and abstract
  Publication type: All publication types

/JJC/
- ((yield w/1 curve w/1 management)) AND PDN(<4/7/2003) — 8 results as of November 29, 2007
  Database: Multiple databases...
  Look for terms in: Citation and abstract
  Publication type: All publication types

/JJC/
- (((currency w/1 hedg*) AND (hedg* w/1 return))) AND PDN(<4/7/2003) — 5 results as of November 29, 2007
  Database: Multiple databases...
  Look for terms in: Citation and abstract
  Publication type: All publication types

/JJC/
- ((yield w/1 curve w/1 management)) AND PDN(<4/7/2003) — 8 results as of November 29, 2007
  Database: Multiple databases...
  Look for terms in: Citation and abstract
  Publication type: All publication types

/JJC/
- ((bond w/1 attribution)) AND PDN — 3 results as of November 29, 2007

(<4/7/2003)
Database: Multiple databases...
Look for terms in: Citation and abstract
Publication type: All publication types

/JJC/

- (((bond w/1 attribution) OR ((performance w/1 attribution) AND (bond or (fixed w/1 income))))) AND PDN(<4/7/2003)
Database: Multiple databases...
Look for terms in: Citation and abstract
Publication type: All publication types

20 results as of November 29, 2007